

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/08/2024

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 01/08/2024		Index Future	0.00	1,010.96600	1,010.96600	0.00000	1,010.96600	1,010.96600	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,040.51700	1,040.51700	0.00000	1,036.85300	1,036.85300	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,062.51100	1,062.51100	0.00000	1,058.91700	1,058.91700	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,084.65700	1,084.65700	0.00000	1,080.94300	1,080.94300	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,106.85100	1,106.85100	0.00000	1,102.97600	1,102.97600	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,102.98000	1,102.98000	0.00000	1,102.98000	1,102.98000	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,194.32700	1,194.32700	0.00000	1,194.32700	1,194.32700	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,230.24200	1,230.24200	0.00000	1,227.18100	1,227.18100	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,256.24700	1,256.24700	0.00000	1,253.29500	1,253.29500	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,282.43000	1,282.43000	0.00000	1,279.36400	1,279.36400	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,308.67100	1,308.67100	0.00000	1,305.44000	1,305.44000	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,305.44000	1,305.44000	0.00000	1,305.44000	1,305.44000	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	1,033.35300	1,033.35300	0.00000	1,033.35300	1,033.35300	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,062.94300	1,062.94300	0.00000	1,061.38900	1,061.38900	0.00	0.00	0.00	0	125.00
ALBI	On 06/02/2025		Index Future	0.00	1,085.41100	1,085.41100	0.00000	1,083.97600	1,083.97600	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,108.03400	1,108.03400	0.00000	1,106.52300	1,106.52300	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,130.70600	1,130.70600	0.00000	1,129.07600	1,129.07600	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,129.08000	1,129.08000	0.00000	1,129.08000	1,129.08000	0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.72000	75.22329	0.00000	12.72000	75.22329	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	11.57681	78.98543	0.00000	11.59920	78.88215	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.70446	80.67312	0.00000	11.72534	80.57898	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.83990	78.56907	0.00000	11.86253	78.46941	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.98943	80.18958	0.00000	12.01463	80.08133	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	12.01000	78.65023	0.00000	12.01000	78.65023	0.00	0.00	0.00	0	0.00
ES33	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33A	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.16000	70.64991	0.00000	13.16000	70.64991	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	12.03609	74.85198	0.00000	12.03740	74.84447	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	12.14532	76.45046	0.00000	12.14475	76.45368	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	12.26494	73.79140	0.00000	12.26495	73.79134	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.39169	75.31097	0.00000	12.39286	75.30459	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.39000	73.33389	0.00000	12.39000	73.33389	0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	1,017.76000	1,017.76000	0.00000	1,017.76000	1,017.76000	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	1,046.98200	1,046.98200	0.00000	1,045.34500	1,045.34500	0.00	0.00	0.00	0	686.00
GOVI	On 06/02/2025		GOVI	0.00	1,069.11300	1,069.11300	0.00000	1,067.58900	1,067.58900	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,091.39600	1,091.39600	0.00000	1,089.79600	1,089.79600	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,113.72800	1,113.72800	0.00000	1,112.00800	1,112.00800	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,112.01000	1,112.01000	0.00000	1,112.01000	1,112.01000	0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029		LIVE INDEX	0.00	110.00000	110.00000	0.00000	110.00000	110.00000	0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2025	On 01/08/2024	Bond Future	0.00	180.44000	180.44000	0.00000	180.44000	180.44000		0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00	185.59820	185.59820	0.00000	185.49678	185.49678		0.00	0.00	0.00	0	9,240.00
I2025	On 31/01/2025	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	130.93000	130.93000	0.00000	130.93000	130.93000		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	132.86395	132.86395	0.00000	132.69503	132.69503		0.00	0.00	0.00	0	8,202.00
I2029	On 06/02/2025	Bond Future	0.00	135.70367	135.70367	0.00000	135.55007	135.55007		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.13503	137.13503	0.00000	136.97266	136.97266		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	139.96925	139.96925	0.00000	139.79256	139.79256		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00	139.79000	139.79000	0.00000	139.79000	139.79000		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	123.73000	123.73000	0.00000	123.73000	123.73000		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	126.43935	126.43935	0.00000	126.54077	126.54077		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	129.14195	129.14195	0.00000	129.26358	129.26358		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	130.33516	130.33516	0.00000	130.45413	130.45413		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	133.02908	133.02908	0.00000	133.13995	133.13995		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	133.14000	133.14000	0.00000	133.14000	133.14000		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	136.89000	136.89000	0.00000	136.89000	136.89000		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	139.24847	139.24847	0.00000	139.25306	139.25306		0.00	0.00	0.00	0	3,218.00
I2038	On 06/02/2025	Bond Future	0.00	140.11421	140.11421	0.00000	140.13905	140.13905		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	143.06478	143.06478	0.00000	143.08411	143.08411		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	143.86866	143.86866	0.00000	143.87743	143.87743		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	143.88000	143.88000	0.00000	143.88000	143.88000		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	119.24000	119.24000	0.00000	119.24000	119.24000		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	119.23250	119.23250	0.00000	119.96791	119.96791		0.00	0.00	0.00	0	18,131.00
I2046	On 06/02/2025	Bond Future	0.00	121.78072	121.78072	0.00000	122.54882	122.54882		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	122.10271	122.10271	0.00000	122.88232	122.88232		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	124.62504	124.62504	0.00000	125.41075	125.41075		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	125.41000	125.41000	0.00000	125.41000	125.41000		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	121.94000	121.94000	0.00000	121.94000	121.94000		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	121.02586	121.02586	0.00000	121.44052	121.44052		0.00	0.00	0.00	0	15,424.00
I2050	On 06/02/2025	Bond Future	0.00	121.26055	121.26055	0.00000	121.70155	121.70155		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	123.81415	123.81415	0.00000	124.25911	124.25911		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	123.97213	123.97213	0.00000	124.41703	124.41703		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	124.42000	124.42000	0.00000	124.42000	124.42000		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	359.59700	359.59700	0.00000	359.59700	359.59700		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	368.43500	368.43500	0.00000	368.02900	368.02900		0.00	0.00	0.00	0	596.00
IGOV	On 06/02/2025	Index Future	0.00	376.31000	376.31000	0.00000	375.94800	375.94800		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	384.23900	384.23900	0.00000	383.85400	383.85400		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	392.18600	392.18600	0.00000	391.76200	391.76200		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	391.76000	391.76000	0.00000	391.76000	391.76000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024	Jibar Tradeable Future	0.00	8.32500	91.67500	0.00000	8.33500	91.66500		0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024	Jibar Tradeable Future	0.00	8.33500	91.66500	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JBAF	On 16/10/2024	Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JBAF	On 20/11/2024	Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.35700	91.64300		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024	Jibar Tradeable Future	0.00	8.35700	91.64300	0.00000	8.37700	91.62300		0.00	0.00	0.00	0	0.00
JBAF	On 15/01/2025	Jibar Tradeable Future	0.00	8.37700	91.62300	0.00000	7.62100	92.37900		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025	Jibar Tradeable Future	0.00	8.36700	91.63300	0.00000	8.36700	91.63300		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025	Jibar Tradeable Future	0.00	8.29500	91.70500	0.00000	8.29500	91.70500		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025	Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 01/08/2024	Bond Future	0.00	8.69000	105.10790	0.00000	8.69000	105.10790		1.81	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.16809	108.54402	0.00000	8.23671	108.40988		1.87	0.00	526,438,497.00	4,850	128,874.00
R186	On 06/02/2025	Bond Future	0.00	8.11006	105.52365	0.00000	8.18009	105.40190		1.86	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.05861	107.71996	0.00000	8.14367	107.59096		1.60	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.01741	104.60593	0.00000	8.12611	104.46550		1.39	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,757.95000	1.75795	0.00000	1,651.64000	1.65164	1,757.950	1.80	0.80	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	53.08000	0.05308	0.00000	64.56000	0.06456	53.080	1.80	(0.06)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00	8.13000	106.55090	0.00000	8.13000	106.55090		1.06	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	265.26000	265.26000	0.00000	265.26000	265.26000		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	269.02476	269.02476	0.00000	269.03325	269.03325		0.00	0.00	0.00	0	1,076.00
R202	On 06/02/2025	Bond Future	0.00	269.57254	269.57254	0.00000	269.61962	269.61962		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	275.24987	275.24987	0.00000	275.28628	275.28628		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	275.62841	275.62841	0.00000	275.64456	275.64456		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	275.64000	275.64000	0.00000	275.64000	275.64000		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 01/08/2024	Bond Future	0.00	10.38000	90.36224	0.00000	10.38000	90.36224		7.12	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00	9.26215	97.10821	0.00000	9.34784	96.77159		6.70	0.00	2,233,488.83	23	163,656.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 07/11/2024	Bond Future	10.21	3,934.79000	3.93479	0.00000	3,640.27000	3.64027	3,934.790	7.32	0.85	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71	5,614.35000	5.61435	0.00000	5,294.71000	5.29471	5,614.350	7.72	0.93	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91	7.38000	0.00738	0.00000	10.54000	0.01054	7.380	8.16	(0.01)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.30172	95.15043	0.00000	9.38910	94.82042		6.66	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	9.36216	97.13057	0.00000	9.45640	96.78940		6.31	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31	4,340.28000	4.34028	0.00000	4,059.81000	4.05981	4,340.280	6.83	0.73	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	5,383.15000	5.38315	0.00000	5,084.63000	5.08463	5,383.150	7.09	0.80	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86	238.51000	0.23851	0.00000	276.80000	0.27680	238.510	7.65	(0.08)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	140.79000	0.14079	0.00000	166.12000	0.16612	140.790	7.65	(0.05)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.44002	95.10350	0.00000	9.54306	94.74746		6.25	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48	4,713.27000	4.71327	0.00000	4,424.03000	4.42403	4,713.270	6.89	0.72	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	336.09000	0.33609	0.00000	382.21000	0.38221	336.090	7.56	(0.10)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00	9.54000	96.96710	0.00000	9.54000	96.96710		5.81	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 01/08/2024	Bond Future	0.00	11.14000	88.23868	0.00000	11.14000	88.23868		8.77	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	10.07876	91.59204	0.00000	10.15328	91.23448		8.83	0.00	62,282,587.20	680	105,038.00
R2032	On 07/11/2024	Bond Future	10.60	785.16000	0.78516	0.00000	855.34000	0.85534	785.160	9.41	(0.28)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	5,139.38000	5.13938	0.00000	4,811.71000	4.81171	5,139.380	9.95	0.86	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	7,147.52000	7.14752	0.00000	6,801.90000	6.80190	7,147.520	10.49	0.93	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	7,270.02000	7.27002	0.00000	6,923.73000	6.92373	7,270.020	10.52	0.94	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	6.51000	0.00651	0.00000	8.56000	0.00856	6.510	10.91	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	1.89000	0.00189	0.00000	2.57000	0.00257	1.890	10.91	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00	10.15212	93.52706	0.00000	10.22745	93.17510		8.56	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00	10.23617	91.30826	0.00000	10.31618	90.94485		8.67	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00	10.33352	93.17137	0.00000	10.41937	92.79292		8.89	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00	10.42000	90.99590	0.00000	10.42000	90.99590		8.63	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00	11.80000	86.41487	0.00000	11.80000	86.41487		10.64	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	10.86561	89.60303	0.00000	10.89279	89.45119		10.90	0.00	16,218,148.43	181	127,157.00
R2035	On 07/11/2024	Bond Future	12.20	7,349.35000	7.34935	0.00000	7,192.60000	7.19260	7,349.350	12.90	0.90	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	44.65000	0.04465	0.00000	49.68000	0.04968	44.650	13.63	(0.02)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00	10.96043	91.49653	0.00000	10.98641	91.35431		10.69	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00	11.05860	88.88748	0.00000	11.08641	88.73829		11.11	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	11.46	4,708.51000	4.70851	0.00000	4,519.41000	4.51941	4,708.510	11.59	0.61	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	12.70	1,032.63000	1.03263	0.00000	992.85000	0.99285	1,032.630	12.94	(0.18)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	582.36000	0.58236	0.00000	590.73000	0.59073	582.360	13.26	(0.11)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00	11.16912	90.70184	0.00000	11.19954	90.54222		11.53	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00	11.20000	88.51098	0.00000	11.20000	88.51098		11.38	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00	12.10000	77.24670	0.00000	12.10000	77.24670		12.24	0.00	0.00	0	0.00
R2037	On 07/11/2024	Bond Future	0.00	11.27364	84.21327	0.00000	11.29558	84.08869		11.99	0.00	1,347,412.32	16	184,572.00
R2037	On 06/02/2025	Bond Future	0.00	11.36925	81.73227	0.00000	11.38991	81.61696		12.41	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00	11.47867	83.43256	0.00000	11.50082	83.31116		12.34	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	7,246.07000	7.24607	0.00000	7,067.97000	7.06797	7,246.070	13.59	0.74	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	10,143.75000	10.14375	0.00000	9,977.95000	9.97795	10,143.750	14.49	0.84	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	10,340.47000	10.34047	0.00000	10,175.41000	10.17541	10,340.470	14.55	0.84	0.00	0	7,500.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 07/08/2025	Bond Future	0.00	11.60099	80.87428	0.00000	11.62533	80.74352		13.57	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	0.00	11.63000	83.00670	0.00000	11.63000	83.00670		12.80	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00	12.33000	77.37075	0.00000	12.33000	77.37075		13.09	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00	11.50550	84.70493	0.00000	11.51183	84.66612		12.83	0.00	110,878,753.37	1,309	116,453.00
R2040	On 07/11/2024	Bond Future	12.10 Call	4,528.84000	4.52884	0.00000	4,448.84000	4.44884	4,528.840	13.83	0.74	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60 Put	488.29000	0.48829	0.00000	459.80000	0.45980	488.290	14.66	(0.14)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15 Put	215.81000	0.21581	0.00000	199.55000	0.19955	215.810	15.53	(0.07)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00	11.60215	81.98365	0.00000	11.60673	81.95601		13.34	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00 Call	1,523.01000	1.52301	0.00000	1,469.16000	1.46916	1,523.010	12.67	0.33	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70 Put	2,903.11000	2.90311	0.00000	2,838.31000	2.83831	2,903.110	13.64	(0.45)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20 Put	1,848.84000	1.84884	0.00000	1,784.93000	1.78493	1,848.840	14.40	(0.32)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00	11.71132	83.68901	0.00000	11.71670	83.65707		13.28	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	7,657.64000	7.65764	0.00000	7,538.80000	7.53880	7,657.640	14.57	0.74	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	10,429.90000	10.42990	0.00000	10,331.96000	10.33196	10,429.900	15.45	0.83	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	10,719.47000	10.71947	0.00000	10,623.52000	10.62352	10,719.470	15.55	0.83	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	11.83244	80.88509	0.00000	11.83922	80.84558		14.68	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00	11.84000	83.17353	0.00000	11.84000	83.17353		13.86	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00	12.29000	74.15446	0.00000	12.29000	74.15446		13.94	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00	11.58693	80.76931	0.00000	11.57246	80.86030		13.73	0.00	46,442,353.25	575	78,970.00
R2044	On 07/11/2024	Bond Future	12.00 Put	1,335.94000	1.33594	0.00000	1,243.46000	1.24346	1,335.940	14.62	(0.32)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25 Put	945.58000	0.94558	0.00000	869.42000	0.86942	945.580	15.06	(0.24)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50 Put	664.63000	0.66463	0.00000	603.90000	0.60390	664.630	15.51	(0.18)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00	11.67924	78.09020	0.00000	11.66241	78.19453		14.30	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00 Call	4,309.38000	4.30938	0.00000	4,292.19000	4.29219	4,309.380	14.70	0.61	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50 Call	6,309.59000	6.30959	0.00000	6,314.57000	6.31457	6,309.590	15.53	0.74	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75 Put	469.92000	0.46992	0.00000	425.12000	0.42512	469.920	17.54	(0.10)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00	11.78283	79.71449	0.00000	11.76598	79.81738		14.25	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00	11.89721	76.95469	0.00000	11.88081	77.05314		15.80	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00	11.88000	79.28875	0.00000	11.88000	79.28875		14.92	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00	12.31000	76.58058	0.00000	12.31000	76.58058		13.72	0.00	0.00	0	0.00
R2048	On 07/11/2024	Bond Future	0.00	11.47410	79.75830	0.00000	11.46476	79.81945		14.30	0.00	39,879,150.00	500	250,820.00
R2048	On 06/02/2025	Bond Future	0.00	11.56393	81.44368	0.00000	11.55248	81.51760		14.12	0.00	0.00	0	10,000.00
R2048	On 08/05/2025	Bond Future	0.00	11.65496	78.68873	0.00000	11.64368	78.76056		14.82	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00	11.75475	80.29445	0.00000	11.74411	80.36117		14.92	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.74000	78.24223	0.00000	11.74000	78.24223		15.27	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00	13.14000	92.79768	0.00000	13.14000	92.79768		13.84	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	11.48975	102.47186	0.00000	11.47526	102.59408		14.44	0.00	0.00	0	3,638.00
R2053	On 06/02/2025	Bond Future	0.00	11.57800	104.63647	0.00000	11.56120	104.77616		14.26	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	11.67281	100.94403	0.00000	11.65596	101.08200		14.94	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.77516	103.00219	0.00000	11.75875	103.13438		14.42	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.76000	100.21428	0.00000	11.76000	100.21428		15.08	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2053	On 31/03/2053		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 01/08/2024		Bond Future	0.00	11.79000	67.54835	11.79000	67.54835		12.06	0.00	0.00	0	0.00
R209	On 07/11/2024		Bond Future	0.00	10.96851	70.46374	10.99032	70.35410		12.34	0.00	0.00	0	15,780.00
R209	On 06/02/2025		Bond Future	0.00	11.05245	71.95240	11.07301	71.85058		12.17	0.00	0.00	0	0.00
R209	On 08/05/2025		Bond Future	0.00	11.14420	70.29438	11.16617	70.18731		12.64	0.00	0.00	0	0.00
R209	On 07/08/2025		Bond Future	0.00	11.24521	71.72876	11.26924	71.61362		13.20	0.00	0.00	0	0.00
R209	On 06/11/2025		Bond Future	0.00	11.27000	70.42923	11.27000	70.42923		13.01	0.00	0.00	0	0.00
R209	On 31/03/2036		Price Contribution	0.00	6.25000	93.75000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	238.98000	238.98000	238.98000	238.98000		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	240.44910	240.44910	240.12880	240.12880		0.00	0.00	0.00	0	1,379.00
R210	On 06/02/2025		Bond Future	0.00	245.58806	245.58806	245.29516	245.29516		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	247.36124	247.36124	247.05239	247.05239		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	252.47248	252.47248	252.13733	252.13733		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025		Bond Future	0.00	252.14000	252.14000	252.14000	252.14000		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	10.87000	85.17887	10.87000	85.17887		8.15	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	9.73253	88.74645	9.81243	88.40712		8.05	0.00	0.00	0	75,185.00
R213	On 06/02/2025		Bond Future	0.00	9.79786	90.62196	9.87895	90.28813		7.61	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	9.86805	88.94875	9.95450	88.60403		7.77	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	9.95269	90.76530	10.04592	90.40622		7.80	0.00	0.00	0	0.00
R213	On 06/11/2025		Bond Future	0.00	10.05000	89.06962	10.05000	89.06962		7.47	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 01/08/2024		Bond Future	0.00	12.17000	62.78982	12.17000	62.78982		13.60	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	11.36193	65.56327	11.36293	65.55798		14.05	0.00	0.00	0	21,222.00
R214	On 06/02/2025		Bond Future	0.00	11.44971	66.94881	11.44895	66.95278		13.88	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75 Call	3,541.15000	3.54115	3,548.71000	3.54871	3,541.150	14.26	0.61	0.00	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	5,231.30000	5.23130	5,238.94000	5.23894	5,231.300	15.06	0.73	0.00	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	322.79000	0.32279	325.77000	0.32577	322.790	17.01	(0.08)	0.00	0	554.00
R214	On 08/05/2025		Bond Future	0.00	11.53897	65.03665	11.53876	65.03773		14.54	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	11.63698	66.36416	11.63782	66.35989		15.26	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.64000	64.93233	11.64000	64.93233		15.16	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											805,720,390.40		8,134	1,480,500.00
Grand Total:											805,720,390.40		8,134	1,480,500.00